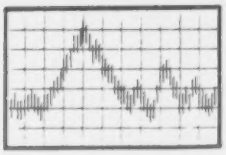
A5040-6



# INTERNATIONAL OPEN INTEREST REPORT

DECEMBER 1989

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## INTERNATIONAL OPEN INTEREST

OPEN INTEREST

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| | DECEMBER 1988 | DECEMBER 1989 |
|---|---|---|
| High Grade Primary Aluminium | | 37,127 |
| Copper - Grade A | 71,187 | 72,671 |
| Standard Lead | 11,181 | 9,698 |
| Primary Nickel | 5,477 | 6,381 |
| Special High Grade Zinc | 1,517 | 15,595 |
| High Grade Zinc | 12,222 | 1,370 |
| Tin | | 6,578 |
| LONDON METAL EXCHANGE, UK | 101,584 | 149,420 |
| Gold | | 0 |
| Gold Options | | 57,267 |
| U.S. Dollar | | 9,292 |
| U.S. Dollar Options | | 9,766 |
| Government T-Bonus | | 12,393 |
| Coffee | | 0 |
| Live Cattle | | 0 |
| BM&F, Brazil | 0 | 88,718 |
| Gold Options | 26,964 | 23,425 |
| Silver Options | 2,387 | 735 |
| Dollar/Guilder Options | 39,774 | 32,106 |
| Pound/Sterling/Guilder Opt | 1,810 | 4,554 |
| Dutch Gov't Bond Options | 137,402 | 67,394 |
| EOE Stock Index Options | 64,553 | 86,574 |
| Bond Index Options | 26,964 | 34,825 |
| Major Market Index Options | 72,529 | 88,643 |
| EUROPEAN OPTIONS EXCHANGE | 372,383 | 338,256 |
| Bullet Index (FTB) | 5,233 | 560 |
| EOE Stock Index (FTI) | 4,033 | 7,818 |
| Deliverable Bond (FTO) | | 2,745 |
| FINANCIAL FUT. MKT. AMSTERDAM | 9,266 | 11,123 |
| Crude Palm Oil | 3,188 | 8,560 |
| Tin | 715 | 202 |
| Cocoa | 584 | 358 |
| KUALA LUMPUR COMMODITY EXCH | 4,487 | 9,120 |

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|---|---|---|
| Financial Times Share Index | 13,347 | 21,303 |
| Three Mth Pound (1/2M) | 45,593 | 110,022 |
| Medium Gilt | 18 | 0 |
| Long Gilt | 26,084 | 31,049 |
| 3 Month Ecu | | 940 |
| Deutschemark | 92 | |
| Eurodollar | 35,326 | 29,425 |
| T-Bond | 8,085 | 2,740 |
| Yen Bond | 416 | 860 |
| Euromark | | 21,086 |
| Sterling Currency | 382 | |
| Swiss Franc | 170 | |
| Yen | 173 | |
| German Government Bund | 10,178 | 28,716 |
| German Government Bund Option | | 36,300 |
| Eurodollar Option | 11,128 | 6,008 |
| T-Bond Option | 6,103 | 2,527 |
| Gilt Option | 30,022 | 19,176 |
| Dollar/Mark Option | 415 | 2 |
| Pound/Dollar Option | 3,786 | 86 |
| Short Sterling Options | 29,268 | 45,760 |
| LIFFE, UK | 220,586 | 356,000 |
| 3 Month Treasury Bill | 24 | 0 |
| 3 Month Eurodeutschemark | | 3,309 |
| CAC 40 Index | 1,511 | 8,427 |
| French Gov't Bond | 84,965 | 70,282 |
| Notional Bond Options | 167,544 | 240,942 |
| 3 Month Pibor | 19,018 | 14,343 |
| Potatoe | 2,527 | 2,191 |
| Sugar | 20,223 | 13,084 |
| Coffee | 713 | 173 |
| Cocoa | 226 | 0 |
| MATIF, Paris | 296,751 | 352,751 |
| Canadian L-T Bonds Opt. | 15,394 | 19,260 |
| Bankers Acceptance Futures | 991 | 3,015 |
| Bond Futures | | 2,466 |
| MONTREAL EXCHANGE | 16,385 | 24,741 |
| *Gold Options | 35,672 | 28,300 |
| *Combined market Montreal EOE, Vancouver, Sydney | | |
| INTL. OPTIONS CLEARING CORP. | 35,672 | 28,300 |

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|---|---|---|
| U.S. Dollar | 83 | 0 |
| Government Stock 2 | 2,891 | 7,817 |
| Government Stock 2 Options | 92 | 946 |
| 90 Day Bank Bill | 880 | 3,977 |
| 90 Day Bank Bill Options | | 280 |
| Barclays Share Index | 7 | 51 |
| Barclays Share Index Options | | 0 |
| New Zealand Dollar | 60 | 19 |
| New Zealand Dollar Options | 17 | 0 |
| 3 Year Government Stock | | 0 |
| NEW ZEALAND FUTURES EXCHANGE | 4,030 | 13,090 |
| Eurodollar | 24,588 | 30,650 |
| Deutschemark | 679 | 381 |
| Japanese Yen | 731 | 671 |
| British Pound | 80 | 122 |
| Nikkei Stock Average | 5,022 | 3,045 |
| High Sulphur Fuel Oil | | 2,689 |
| Euroyen | | 7,136 |
| Eurodollar Options | 213 | 637 |
| Deutschemark Options | 641 | 0 |
| Japanese Yen Options | 3,071 | 0 |
| SIMEX, Singapore | 35,025 | 45,331 |
| All Ords. Index | 6,353 | 5,224 |
| Bank Bills 90 Day | 69,954 | 101,544 |
| Aust T-Bond 10 year | 25,578 | 37,650 |
| Australian Dollar | 24 | 3 |
| Semi-Government Bond | | 2,328 |
| Live Cattle (Cash Set) | 306 | 122 |
| Wool (Cash Set) | 15 | 72 |
| Three Year Bonds | 19,788 | 15,614 |
| Bank Bill Options | 14,481 | 35,315 |
| Aust 10-Yr Bond Option | 20,627 | 13,484 |
| All Ords Options | 11,224 | 16,746 |
| 3-Year Bond Options | 1,931 | 730 |
| Semi-Government Bond Opt. | | 10 |
| Australian Dollar Options | 24 | 0 |
| SYDNEY FUTURES EXCHANGE | 170,305 | 228,842 |
| Swiss Market Index | | 56,022 |
| SOFFEX, Switzerland | | 56,022 |

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|---|---|---|
| Interest Rate Options | 240 | 70 |
| OMX (Index) Options | 74,797 | 106,488 |
| OMFX Currency Options | | 365 |
| STOCKHOLM OPTIONS EXCHANGE | 75,037 | 106,923 |
| Gold (Kilo) | 12 | |
| Dollar | 1,193 | |
| Live Cattle | 1,313 | 223 |
| Coffee | 1,558 | 4,767 |
| SAO PAULO COMMODITIES EXCHANGE | 4,076 | 4,990 |
| TSE 35 Index | 800 | 609 |
| TSE 35 Options | 8,586 | 10,949 |
| Silver Options | 629 | 1,241 |
| TORONTO FUTURES EXCHANGE | 10,015 | 12,799 |
| Wheat | 13,891 | 6,182 |
| Oats | 1,724 | 2,974 |
| Thunder Bay Barley | 22,076 | 10,230 |
| Western Barley | | 630 |
| Rye | 2,189 | 2,618 |
| Flax Seed | 7,228 | 3,295 |
| Canola/Rape Seed | 28,779 | 20,977 |
| WINNIPEG COMMODITY EXCHANGE | 75,887 | 46,906 |
| Gold | 129,871 | 409,833 |
| Silver | 146,748 | 83,150 |
| Platinum | 220,066 | 236,597 |
| Rubber | 82,512 | 113,521 |
| Cotton Yarn | 29,722 | 132,716 |
| Woolen Yarn | 156 | 6 |
| *TOKYO COMM EXCHANGE INDUSTRY | 609,075 | 975,823 |
| 3 Month Euroyen | | 149,961 |
| 3 Month Eurodollar | | 1,305 |
| Japanese Yen | | 31 |
| *TOKYO INTL FINANCIAL FUT EXCH | | 151,297 |
| American Soybeans | 193,343 | 234,231 |
| Chinese Soybeans | 69 | 164 |
| Red Beans | 45,216 | 34,854 |
| *TOKYO GRAIN EXCHANGE | 238,628 | 269,249 |

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|---|---|---|
| Yen Gov't Bond (10 Yr) | 124,766 | 182,517 |
| Yen Gov't Bond (20 Yr) | 1,449 | 551 |
| TOPIX | 14,616 | 38,353 |
| *TOKYO STOCK EXCHANGE | 140,831 | 221,421 |
| Red Beans | 4,796 | 4,061 |
| Imported Soybeans | 10,929 | 17,641 |
| *HOKKAIDO GRAIN EXCHANGE | 15,725 | 21,702 |
| Red Beans | 4,283 | 5,319 |
| Imported Soybeans | 14,979 | 17,869 |
| *KANMON COMMODITY EXCHANGE | 19,262 | 23,188 |
| Red Beans | 881 | 2,244 |
| Imported Soybeans | 12,029 | 15,331 |
| *KOBE GRAIN EXCHANGE | 12,910 | 17,575 |
| Raw Silk | 21,335 | 20,458 |
| *KOBE RAW SILK EXCHANGE | 21,335 | 20,458 |
| Rubber (RSS3) | 40,053 | 56,790 |
| *KOBE RUBBER EXCHANGE | 40,053 | 56,790 |
| Dried Cocoon | 24,349 | 33,832 |
| *MAEBASHI DRIED COCOON EXCH | 24,349 | 33,832 |
| Red Beans | 14,137 | 13,248 |
| Imported Soybeans | 13,502 | 14,885 |
| *NAGOYA GRAIN EXCHANGE | 27,639 | 28,133 |
| Cotton Yarn (40S) | 20,275 | 49,035 |
| Staple Fiber Yarn (Dull) | 2,657 | 701 |
| Wool Yarn | 667 | 1,842 |
| *NAGOYA TEXTILE EXCHANGE | 23,599 | 51,578 |

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|---|---|---|
| Red Beans | 35,773 | 35,931 |
| Imported Soybeans | 68,385 | 77,904 |
| *OSAKA GRAIN EXCHANGE | 104,158 | 113,835 |
| Refined Sugar | 0 | 0 |
| Raw Sugar | 68,838 | 150,165 |
| *OSAKA SUGAR EXCHANGE | 68,838 | 150,165 |
| Staple Fiber Yarn(Bright) | 160 | 0 |
| Staple Fiber Yarn (Dull) | 70 | 0 |
| Wool Yarn | 6,132 | 8,734 |
| Cotton Yarn (20S) | 7,707 | 33,419 |
| Cotton Yarn (40S) | 3,335 | 21,269 |
| *OSAKA TEXTILE EXCHANGE | 17,404 | 63,422 |
| Refined Sugar | 1 | 0 |
| Raw Sugar | 230,578 | 484,789 |
| *TOKYO SUGAR EXCHANGE | 230,579 | 484,789 |
| Dried Cocoon | 21,045 | 37,557 |
| *TOYAHASHI DRIED COCOON EXCH | 21,045 | 37,557 |
| Raw Silk | 28,442 | 21,349 |
| *YOKOHAMA RAW SILK EXCHANGE | 28,442 | 21,349 |
| OSF 50 | 2 | 2 |
| Nikkei Index Futures | 14,817 | 33,063 |
| *OSAKA SECURITIES EXCHANGE | 14,819 | 33,065 |
| Hang Seng Index | 1,163 | 2,031 |
| Soybeans | 4,686 | 2,404 |
| Sugar | 5,588 | 3,841 |
| Gold | 0 | 0 |
| HONG KONG FUTURES EXCHANGE | 11,437 | 8,276 |

*EXCHANGE LOCATED IN JAPAN